

PCE Endowment Fund
Net Asset Value
As of the Month Ending
6/30/2013

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 2,453.87
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>2,453.87</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	200,147,521.10
Total fixed Income Securities	<u>200,147,521.10</u>

Broad Domestic Equity

SSgA Russell 3000	428,019,842.56
Total Broad Domestic Equity	<u>428,019,842.56</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	144,188,661.31
Lazard International Equities	67,856,396.66
Total Global Equity Ex-U.S.	<u>212,045,057.97</u>

Receivables and Payables

Income Receivable	(0.81)
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Total Assets

\$ 840,214,874.69

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
6/30/2013

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ (0.81)	\$ 3,583.62
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>(0.81)</u>	<u>3,583.62</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(3,079,729.23)	(1,334,488.96)
	<u>(3,079,729.23)</u>	<u>(1,334,488.96)</u>
Broad Domestic Equity		
SSgA Russell 3000	(5,625,707.98)	77,049,386.18
	<u>(5,625,707.98)</u>	<u>77,049,386.18</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(5,318,713.19)	25,134,934.05
Lazard International Equities	(2,156,209.25)	10,634,364.30
	<u>(7,474,922.44)</u>	<u>35,769,298.35</u>
Total Investment Income (Loss)	(16,180,360.46)	111,487,779.19
Total Invested Assets, Beginning of Period	856,421,468.21	751,780,451.96
Net Contribution (Withdrawal)	(26,233.06)	(23,053,356.46)
Total Assets	<u>\$ 840,214,874.69</u>	<u>\$ 840,214,874.69</u>

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